CURRICULUM VITAE
(05 DECEMBER 2014)

NAME:	Chirok Han
CONTACT:	Department of Economics Korea University 136-701 Anam-dong Seongbuk-gu, Seoul, Korea Phone: +82 (2) 3290-2205, FAX: +82 (2) 928-4948 chirokhan@korea.ac.kr, `http://econ.korea.ac.kr/~chirokhan/`
BIRTH DATE:	7 July, 1968
NATIONALITY:	Republic of Korea
RESIDENCE:	Korea, –2001, 2008– New Zealand Permanent Resident, 2002–2008
EDUCATION:	B.A. in Economics, Seoul National University, 1989 M.A. in Economics, Seoul National University, 1991 Ph.D. in Economics, Michigan State University, 2001
THESIS:	*Three Essays on Econometrics*; directed by Peter Schmidt

EXPERIENCE:

2012–	Professor, Korea University
2012–2013	Editor, Journal of Economic Theory and Econometrics
2009–	Associate Editor, Econometric Theory
2008–2012	Associate Professor, Korea University
2006–2008	Senior Lecturer, University of Auckland
2006–2006	Senior Lecturer, Victoria University of Wellington
2001–2005	Lecturer, Victoria University of Wellington
1998–2001	Instructor, Michigan State University
1994–1996	Researcher, Department of Economic Research, Korea Long Term Credit Bank Economic Research Institute

TEACHING EXPERIENCE:

Panel data econometrics (Postgraduate, Korea University)
Econometrics (Undergraduate, postgraduate, Korea University)
Econometrics (Postgraduate, University of Auckland)
Macroeconomics (Undergraduate, University of Auckland)
Introduction to Econometrics
(Undergraduate, Victoria University of Wellington)
Econometrics (Undergraduate, Victoria University of Wellington)
Advanced Econometrics A (Postgraduate, Victoria University of Wellington)
Intermediate Macroeconomics
(Undergraduate, Michigan State University)

AWARDS:

Multa scripsit, Econometric Theory Award, 2015.
Research Excellence Award, University of Auckland Business School, 2007.
The 2003 A R Bergstrom Prize in Econometrics with
'The Bias of Fixed Effects Estimator for Panel Binary Choice Models.'

GRANTS:

Global Research Network Grant, National Research Foundation,

September 2014–August 2017.
Korea University Special Research Grant, 2014.
National Research Foundation of Korea Grant, May 2012–April 2013.
National Research Foundation of Korea Grant, May 2011–April 2012.
National Research Foundation of Korea Grant (Social Science Korea),
September 2010–August 2013.
National Research Foundation of Korea Grant, May 2010–April 2011.
Korea University Special Research Grant, 2010.
National Research Foundation of Korea Grant, Jul 2009–Jun 2010.
Korea University Special Research Grant, 2009.
Korea University New Staff Research Grant, Sep 2008–Aug 2009.
Marsden Fund (Fast Start), 2007/08.
Teaching Development Grant, Victoria University of Wellington, 2002.
Eli Broad School of Business Summer Research Grant,
Michigan State University, Summer 1999.

PUBLICATIONS

1. The Asymptotic Distribution of the Instrumental Variable Estimators When the Instruments Are Not Correlated with the Regressors (with Peter Schmidt), *Economics Letters*, 74 (1), 2001, pp. 61–66.

2. The Properties of L_p-GMM Estimators (with Robert de Jong), *Econometric Theory*, 18, 2002, pp. 419–504.

3. Closest Moment Estimation under General Conditions (with Robert de Jong), *Annales d'Economie et de Statistique*, 74, 2004, 1–13.

4. Estimation of a Panel Data Model with Parametric Temporal Variation in Individual Effects (with Luis Orea and Peter Schmidt), *Journal of Econometrics*, 126, 2005, 241-267.

5. GMM with Many Moment Conditions (with Peter C. B. Phillips), *Econometrica*, 74, 2006, 147–192.

6. Determinants of Covariance Matrices of Differenced AR(1) Processes. *Econometric Theory*, 23(6), 2007, 1248–1254.

7. Gaussian Inference with AR(1) Time Series with or without Unit Root (with Peter C B Phillips). *Econometric Theory*, 24, 2008, 631–650.

8. Detecting Invalid Instruments Using L_1-GMM. *Economics Letters*, 101, 2008, 285–287.

9. Testing for the Mixture Hypothesis of Geometric Distributions (jointly with Jin Seo Cho), *Journal of Economic Theory and Econometrics*, 20, 2009, 31–55.

10. GMM Estimator for Dynamic Panels with Fixed Effects and Strong Instruments at Unity (jointly with Peter C. B. Phillips). *Econometric Theory*, 26, 2010, 119–151.

11. LAD Asymptotics under Conditional Heteroskedasticity with Possibly Infinite Error Densities (jointly with Jin Seo Cho and Peter C. B. Phillips). *Econometric Theory*, 26, 2010, 953–962.

12. A GMM Interpretation of the Paradox in the Inverse Probability Weighting Estimation of the Average Treatment Effect on the Treated (jointly with Beomsoo Kim). *Economics Letters*, 110, 2011, 163–165.

13. Infinite Density at the Median and the Typical Shape of Stock Return Distributions (jointly with Jin Seo Cho and Peter C. B. Phillips). *Journal of Business and Economic Statistics*, 29(2), 2011, 282–294.

14. Uniform Asymptotic Normality in Stationary and Unit Root Autoregression (jointly with Peter C. B. Phillips and Donggyu Sul). *Econometric Theory*, 27, 2011, 1117–1151.

15. Asymptotic Distribution of Factor Augmented Estimators for Panel Regression (jointly with Ryan Greenaway-McGrevy and Donggyu Sul). *Journal of Econometrics*, 169, 2012, 48–53.

16. Estimation the Number of Common Factors in Serially Dependent Approximate Factor Models (with Ryan Greenaway-McGrevy and Donggyu Sul). *Economics Letters*, 116, 2012, 531–534.

17. Standardization and Estimation of the Number of Factors for Panel Data (with Ryan Greenaway-McGrevy and Donggyu Sul). *Journal of Economic Theory and Econometrics*, 23(2), 2012, 79–88.

18. Network Effect of Transportation Infrastructure: A Dynamic Panel Evidence (jointly with Kyoung-Youn Na and Chang-Ho Yoon). *Annals of Regional Science*, 50(1), 2013, 265–274.

19. Dependence of Economic Growth on CO2 Emissions (with Hyelim Lee). *Journal of Economic Development*, 38(1), 2013, 47–57.

20. First Difference Maximum Likelihood and Dynamic Panel Estimation (with Peter C. B. Phillips). *Journal of Econometrics*, 175, 2013, 35–45.

21. X-Differencing and Dynamic Panel Model Estimation (jointly with Peter C. B. Phillips and Donggyu Sul). *Econometric Theory*, 30, 2014, 201–251.

22. An Empirical Analysis of Effects on the Effects of Franchisee's Store Renovation (with Kiho Yoon). *San-Up-Jo-Jik-Yeon-Gu (Journal of Korean Academic Society of Industrial Organization)*, 22(1), 2014, 31–60 (in Korean).

23. Too Old to Play? (with Jae Nahm and Sei Beom Won). *Eung-Yong-Kyeong-Je-Yeon-Gu (Applied Economics)*, 16(1), 2014, 161–190 (in Korean).

24. The Role of Constant Instruments in Dynamic Panel Estimation (with Hyoungjong Kim), *Economics Letters*, 124, 2014, 500–503.

25. Efficient Estimation and Inference for Difference-in-Difference Regressions with Persistent Errors (with Ryan Greenaway-McGrevy and Donggyu Sul). *Advances in Econometrics*, 33, 2014 281–302.

26. The True Limit Distributions of the Anderson-Hsiao IV Estimators in Panel Autoregression (with Peter C. B. Phillips). *Economics Letters*, forthcoming.

27. Lag Length Selection for Panel Autoregressive Models (jointly with Peter C. B. Phillips and Donggyu Sul). *Econometrics Reviews*, forthcoming.

CONFERENCE PRESENTATIONS

New Zealand Econometrics Study Group Meetings.

- Closest Moment Estimation under General Conditions, 2002.
- GMM with Many Moment Conditions, 2002.
- The Bias of Fixed Effects Estimators for Panel Binary Choice Models, 2003.
- Estimation with Symmetrically Distributed Disturbances, 2004.
- Testing for Infinite Density at Median, 2005.
- Data Compatibility and Fixed Effects Panel GMM with Small T, 2005.
- Detecting Invalid Instruments Using L1-GMM, 2006.
- Estimation and Inference in Dynamic Panel Regressions under Cross Section Dependence, 2007 (presented by Ryan Greenaway-McGrevy).

Estimation of a Panel Data Model with Parametric Temporal Variation in Individual Effects: Presented by Peter Schmidt at *Current Developments in Productivity and Efficiency Measurement*, October 2002, University of Georgia, USA; also presented at the Far Eastern Meeting of Econometric Society, 2004, Seoul, Korea.

GMM with Many Moment Conditions, Far Eastern Meeting of Econometric Society, 2004, Seoul, Korea.

GMM Estimation for Dynamic Panels with Fixed Effects and Strong Instruments at Unity, Australasian Meeting of the Econometric Society, July 2006, Australia.

GMM Estimation for Dynamic Panels with Fixed Effects and Strong Instruments at Unity, Korean Econometric Society Meeting, June 2007, Seoul, Korea.

Estimating the Number of Common Factors in Serially Dependent Approximate Factor Models, Conference in Honour of Peter C. B. Phillips & Far Eastern Meeting of Econometric Society, July 2007, Singapore.

Factor Analysis for Panel Data, Korean Econometrics Study Group, Korean Econometric Society, October 2008, Sungkyunkwan University.

The Role of Standardization in the Estimation of Common Factors, 2010 Joint Conference, February 2010, Seoul National University.

Native Bias Correction by X-Differencing for Autoregressions and Dynamic Panels, The 2010 International Symposium on Econometric Theory and Applications (Invited), May 2010, Singapore. (Also presented at Ewha Womans University in May 2010 and Sogang University in September 2010.)

Unbiased Cluster Covariance Estimation for Fixed Effects Panel Data Regression, 2010 KAMP, Korean Econometric Society, December 2010, Donga University, Pusan.

Parametrically Weighted GMM Estimation for Dynamic Panel Data Models, Joint Conference for Econometrics and Statistics (Pusan, June 2011), Conference in Honor of Peter Schmidt (Houston, Texas, USA, June 2011), National University of Singapore (August 2011), Kyungpook University (April 2012).

EXTERNAL LECTURES

Forecasting Using Panel Data, Bank of Korea, 17 & 19 November 2014.

Panel Data Analysis, KEEP (Korean Education and Employment Panel) Conference, Korea Employment Information Service, 27 March 2014.

Panel Data Analysis, Korea University Institute of Educational Research, 27 February 2014.

Panel Data Analysis, Workshop on KLIPS, Korea Labor Institute, 25–26 February 2014.

Panel Data Analysis, Economic Research Institute (Bank of Korea), 10–12 December 2013.

Econometric Analysis of Panel Data with Attrition, Lecture for the 7th *Workplace Panel Survey* Conference, 4 December 2013.

Advanced Panel Data Analysis (including Panel VAR), Bank of Korea, 25–26 July 2013.

Econometric Methods for Panel Data, Korea Employment Information Service, 25 January 2013.

Econometric Methods for Panel Data, Seoul National University, 8 October 2012.

Panel Data Econometrics, Chungbuk National University, 29 August 2012.

Panel Data Econometrics, Bank of Korea, 8–9 August 2012.

Econometric Methods for Panel Data, Australian National University, 9–13 July 2012.

Analysis of Panel Data, Korean Association for Policy Studies, 22 June 2012.

Panel Data Econometrics, Korea Labor Institute, 25 & 27 April, 2 & 4 May, 2012.

Panel Data Econometrics, Department of Food and Resource Economics, Korea University, 30 January 2012.

Panel Data Econometrics, Korea Institute for International Economic Policy, 26 January 2012.

Panel Data Econometrics, Korea Development Institute, 23 January 2010.

Panel Data Econometrics, Bank of Korea Economic Research Institute, 14 January 2010.

Exogeneity and Causality in Panel Data, Korea Institute for Health and Social Affairs, 17 September 2010.

MISCELLANEOUS PUBLICATIONS

1. "Instrumental Variables" entry in *Encyclopedia of Measurement and Statistics*, edited by N. J. Salkind, 2007, SAGE Publications (jointly with John Randal).

2. "Generalized Method of Moments" entry in *Encyclopedia of Measurement and Statistics*, edited by N. J. Salkind, 2007, SAGE Publications (jointly with John Randal).

3. Meeting Report: "Report of the 12th New Zealand Econometrics Study Group Meeting" (jointly with V. Hall, C. Plantier, and P. Thomson). *Econometric Theory*, 20, 2004, 431–435.

OTHER PROFESSIONAL SERVICES AND ACTIVITIES

1. Refereeing: Econometrica, Journal of Econometrics, Econometric Theory, Journal of Business and Economic Statistics, Nonlinear Dynamics & Econometrics, Environmental Modeling and Assessment, Journal of Productivity Analysis, Labour Market Bulletin, New Zealand Economic Papers, Information Economics and Policy, Mathematics and Computers in Simulation, Routledge.

2. Conference organisation:
   - The 2003 New Zealand Econometrics Study Group Meeting in Wellington (with Peter Thomson and Christopher Plantier).
   - New Zealand Econometrics Study Group Meeting (with Donggyu Sul), University of Auckland, 2008.
   - The 2011 Asian Meeting of Econometric Society, Korea University, 2011.

COMPUTER-RELATED ACTIVITIES AND SKILLS

1. Project owner and maintainer of *fig2pstricks* (freecode.com/project/fig2pstricks/), an xfig-to-pstricks converter.

2. Webmaster for the 2003 NZESG Meeting in Wellington.

3. Webmaster for Victoria Econometrics Workshop (VEW), 2003–2006.

4. Technical developer of www.wellingtonkoreanchurch.org and others.

5. Computer skills: Gauss, R (Gnu S), Stata, EViews, C/C++, PHP, Unix Shell scripting, Pascal, Fortran, Perl, HTML, JavaScript, TEX/LATEX, Linux (Slackware, Ubuntu), Unix network administration (including IP masquerading and Unix-Macintosh-Windows networking via Samba suite and netatalk), VMware, Adobe Flash, The GIMP, RATS, Mathematica